

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 10/07/2024

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives														
AL37	On 01/08/2024		Index Future	0.00	995.85700	995.85700	0.00000	992.87300	992.87300	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	1,019.19400	1,019.19400	0.00000	1,016.13900	1,016.13900	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,041.26200	1,041.26200	0.00000	1,038.13800	1,038.13800	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,063.62700	1,063.62700	0.00000	1,060.43300	1,060.43300	0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,086.18700	1,086.18700	0.00000	1,082.92100	1,082.92100	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,178.32100	1,178.32100	0.00000	1,174.37600	1,174.37600	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,205.93400	1,205.93400	0.00000	1,201.89600	1,201.89600	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,232.04500	1,232.04500	0.00000	1,227.91700	1,227.91700	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,258.50800	1,258.50800	0.00000	1,254.28700	1,254.28700	0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,285.20100	1,285.20100	0.00000	1,280.88600	1,280.88600	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	1,019.59800	1,019.59800	0.00000	1,017.22500	1,017.22500	0.00	0.00	0.00	0	121.00
ALBI	On 07/11/2024		Index Future	0.00	1,043.49200	1,043.49200	0.00000	1,041.06200	1,041.06200	0.00	0.00	0.00	0	16.00
ALBI	On 06/02/2025		Index Future	0.00	1,066.08600	1,066.08600	0.00000	1,063.60100	1,063.60100	0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,088.98400	1,088.98400	0.00000	1,086.44200	1,086.44200	0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,112.08200	1,112.08200	0.00000	1,109.48200	1,109.48200	0.00	0.00	0.00	0	0.00
ES26A	On 02/04/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	11.82836	79.17023	0.00000	11.87273	78.96716	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	11.95966	77.24395	0.00000	12.00620	77.03576	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	12.09565	78.93397	0.00000	12.14447	78.72052	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	12.23755	76.84184	0.00000	12.28878	76.62299	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	12.39192	78.48396	0.00000	12.44576	78.25954	0.00	0.00	0.00	0	0.00
ES33	On 15/09/2033		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
ES33A	On 15/09/2033		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	12.31141	75.12997	0.00000	12.33020	75.02567	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	12.43087	72.64204	0.00000	12.45048	72.53501	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	12.54806	74.23069	0.00000	12.56853	74.12072	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	12.67466	71.57148	0.00000	12.69609	71.45832	0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	12.80703	73.09883	0.00000	12.82946	72.98241	0.00	0.00	0.00	0	0.00
ES42	On 25/04/2042		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
FRC213	On 28/02/2031		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
FRC214	On 28/02/2041		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
GOVI	On 01/08/2024		GOVI	0.00	1,004.32400	1,004.32400	0.00000	1,001.90500	1,001.90500	0.00	0.00	0.00	0	717.00
GOVI	On 07/11/2024		GOVI	0.00	1,027.85900	1,027.85900	0.00000	1,025.38300	1,025.38300	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	1,050.11500	1,050.11500	0.00000	1,047.58200	1,047.58200	0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,072.67000	1,072.67000	0.00000	1,070.07900	1,070.07900	0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,095.42200	1,095.42200	0.00000	1,092.77200	1,092.77200	0.00	0.00	0.00	0	0.00
GVIX	On 01/01/2029		LIVE INDEX	0.00	110.00000	110.00000	0.00000	110.00000	110.00000	0.00	0.00	0.00	0	0.00
I2025	On 01/08/2024		Bond Future	0.00	181.50972	181.50972	0.00000	181.53455	181.53455	0.00	0.00	0.00	0	4,600.00
I2025	On 07/11/2024		Bond Future	0.00	185.81148	185.81148	0.00000	185.83632	185.83632	0.00	0.00	0.00	0	4,870.00
I2025	On 31/01/2025		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
I2029	On 01/08/2024		Bond Future	0.00	131.11337	131.11337	0.00000	131.12314	131.12314	0.00	0.00	0.00	0	3,134.00
I2029	On 07/11/2024		Bond Future	0.00	132.81886	132.81886	0.00000	132.82850	132.82850	0.00	0.00	0.00	0	6,877.00
I2029	On 06/02/2025		Bond Future	0.00	135.72565	135.72565	0.00000	135.73438	135.73438	0.00	0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2029	On 08/05/2025	Bond Future	0.00	137.23845	137.23845	0.00000	137.24557	137.24557		0.00	0.00	0.00	0	0.00
I2029	On 07/08/2025	Bond Future	0.00	140.17717	140.17717	0.00000	140.18297	140.18297		0.00	0.00	0.00	0	0.00
I2029	On 31/03/2029	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2031	On 31/01/2031	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	0.00	124.13501	124.13501	0.00000	124.14152	124.14152		0.00	0.00	0.00	0	6,716.00
I2033	On 07/11/2024	Bond Future	0.00	125.57672	125.57672	0.00000	125.58292	125.58292		0.00	0.00	0.00	0	569.00
I2033	On 06/02/2025	Bond Future	0.00	128.32512	128.32512	0.00000	128.33038	128.33038		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	129.57692	129.57692	0.00000	129.58060	129.58060		0.00	0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00	132.35169	132.35169	0.00000	132.35406	132.35406		0.00	0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2038	On 01/08/2024	Bond Future	0.00	134.04082	134.04082	0.00000	133.89809	133.89809		0.00	0.00	0.00	0	1,889.00
I2038	On 07/11/2024	Bond Future	0.00	137.21758	137.21758	0.00000	137.07094	137.07094		0.00	0.00	0.00	0	1,668.00
I2038	On 06/02/2025	Bond Future	0.00	138.10333	138.10333	0.00000	137.95193	137.95193		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	141.09911	141.09911	0.00000	140.94297	140.94297		0.00	0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00	141.95880	141.95880	0.00000	141.79684	141.79684		0.00	0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2043	On 31/01/2043	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2046	On 01/08/2024	Bond Future	0.00	116.77098	116.77098	0.00000	116.77622	116.77622		0.00	0.00	0.00	0	6,642.00
I2046	On 07/11/2024	Bond Future	0.00	117.33566	117.33566	0.00000	117.34059	117.34059		0.00	0.00	0.00	0	13,463.00
I2046	On 06/02/2025	Bond Future	0.00	119.90329	119.90329	0.00000	119.90736	119.90736		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	120.25410	120.25410	0.00000	120.25641	120.25641		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00	122.82786	122.82786	0.00000	122.82895	122.82895		0.00	0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2050	On 01/08/2024	Bond Future	0.00	115.35942	115.35942	0.00000	115.94988	115.94988		0.00	0.00	0.00	0	6,671.00
I2050	On 07/11/2024	Bond Future	0.00	118.09365	118.09365	0.00000	118.69765	118.69765		0.00	0.00	0.00	0	12,155.00
I2050	On 06/02/2025	Bond Future	0.00	118.31845	118.31845	0.00000	118.93459	118.93459		0.00	0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00	120.88505	120.88505	0.00000	121.51339	121.51339		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00	121.06295	121.06295	0.00000	121.70263	121.70263		0.00	0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2058	On 31/01/2058	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
IGOV	On 01/08/2024	Index Future	0.00	355.87700	355.87700	0.00000	356.05700	356.05700		0.00	0.00	0.00	0	585.00
IGOV	On 07/11/2024	Index Future	0.00	364.31200	364.31200	0.00000	364.49500	364.49500		0.00	0.00	0.00	0	16.00
IGOV	On 06/02/2025	Index Future	0.00	372.28600	372.28600	0.00000	372.47200	372.47200		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	380.36500	380.36500	0.00000	380.55500	380.55500		0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00	388.51500	388.51500	0.00000	388.70800	388.70800		0.00	0.00	0.00	0	0.00
IS10	On 17/12/2025	Interest Rate Swap	0.00	80.28000	80.28000	0.00000	80.28000	80.28000		0.00	0.00	0.00	0	0.00
IS10	On 16/03/2026	Interest Rate Swap	0.00	76.82000	76.82000	0.00000	76.82000	76.82000		0.00	0.00	0.00	0	0.00
IS10	On 15/06/2026	Interest Rate Swap	0.00	75.24000	75.24000	0.00000	75.24000	75.24000		0.00	0.00	0.00	0	0.00
IS10	On 21/09/2026	Interest Rate Swap	0.00	77.27000	77.27000	0.00000	77.27000	77.27000		0.00	0.00	0.00	0	0.00
IS10	On 21/12/2026	Interest Rate Swap	0.00	81.30000	81.30000	0.00000	81.30000	81.30000		0.00	0.00	0.00	0	0.00
IS10	On 15/03/2027	Interest Rate Swap	0.00	79.80000	79.80000	0.00000	79.80000	79.80000		0.00	0.00	0.00	0	0.00
IS10	On 21/06/2027	Interest Rate Swap	0.00	81.86000	81.86000	0.00000	81.86000	81.86000		0.00	0.00	0.00	0	0.00
IS10	On 20/09/2027	Interest Rate Swap	0.00	87.61000	87.61000	0.00000	87.61000	87.61000		0.00	0.00	0.00	0	0.00
IS10	On 20/12/2027	Interest Rate Swap	0.00	87.94000	87.94000	0.00000	87.94000	87.94000		0.00	0.00	0.00	0	0.00
IS10	On 22/03/2028	Interest Rate Swap	0.00	80.89000	80.89000	0.00000	80.89000	80.89000		0.00	0.00	0.00	0	0.00
IS10	On 20/06/2028	Interest Rate Swap	0.00	88.68000	88.68000	0.00000	88.68000	88.68000		0.00	0.00	0.00	0	0.00
IS10	On 19/09/2028	Interest Rate Swap	0.00	92.02000	92.02000	0.00000	92.02000	92.02000		0.00	0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
IVC038	On 31/01/2038	Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
IVC210	On 31/03/2028	Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap	0.00	8.68300	8.68300	0.00000	8.68300	8.68300		15.00	0.00	0.00	0	0.00
JBAF	On 17/07/2024	Jibar Tradeable Future	0.00	8.33000	91.67000	0.00000	8.33000	91.67000		0.00	0.00	0.00	0	0.00
JBAF	On 21/08/2024	Jibar Tradeable Future	0.00	8.33500	91.66500	0.00000	8.33500	91.66500		0.00	0.00	0.00	0	0.00
JBAF	On 18/09/2024	Jibar Tradeable Future	0.00	8.33000	91.67000	0.00000	8.33000	91.67000		0.00	0.00	0.00	0	0.00
JBAF	On 16/10/2024	Jibar Tradeable Future	0.00	8.36000	91.64000	0.00000	8.36000	91.64000		0.00	0.00	0.00	0	0.00
JBAF	On 20/11/2024	Jibar Tradeable Future	0.00	8.35700	91.64300	0.00000	8.35700	91.64300		0.00	0.00	0.00	0	0.00
JBAF	On 18/12/2024	Jibar Tradeable Future	0.00	8.37700	91.62300	0.00000	8.37700	91.62300		0.00	0.00	0.00	0	0.00
JBAF	On 19/03/2025	Jibar Tradeable Future	0.00	8.36700	91.63300	0.00000	8.36700	91.63300		0.00	0.00	0.00	0	0.00
JBAF	On 18/06/2025	Jibar Tradeable Future	0.00	8.29500	91.70500	0.00000	8.29500	91.70500		0.00	0.00	0.00	0	0.00
JBAF	On 17/09/2025	Jibar Tradeable Future	0.00	8.34000	91.66000	0.00000	8.34000	91.66000		0.00	0.00	0.00	0	0.00
JBAF	On 17/12/2025	Jibar Tradeable Future	0.00	8.37200	91.62800	0.00000	8.37200	91.62800		0.00	0.00	0.00	0	0.00
JBAF	On 18/03/2026	Jibar Tradeable Future	0.00	8.37200	91.62800	0.00000	8.37200	91.62800		0.00	0.00	0.00	0	0.00
JBAF	On 17/06/2026	Jibar Tradeable Future	0.00	8.40000	91.60000	0.00000	8.40000	91.60000		0.00	0.00	0.00	0	0.00
R186	On 01/08/2024	Bond Future	0.00	8.53907	105.43425	0.00000	8.62091	105.25713		1.79	0.00	0.00	0	70,075.00
R186	On 07/11/2024	Bond Future	0.00	8.49601	107.90503	0.00000	8.58967	107.72346		1.90	0.00	143,837,404.99	1,333	76,588.00
R186	On 06/02/2025	Bond Future	0.00	8.45517	104.92544	0.00000	8.56323	104.73907		1.83	0.00	0.00	0	0.00
R186	On 08/05/2025	Bond Future	0.00	8.41803	107.17635	0.00000	8.54519	106.98494		1.56	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	0.00	8.38694	104.12965	0.00000	8.54019	103.93304		1.32	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	9.22 Call	1,387.37000	1.38737	0.00000	1,250.18000	1.25018	1,387.370	1.72	0.72	0.00	0	1,983.00
R186	On 07/08/2025	Bond Future	10.25 Put	86.96000	0.08696	0.00000	108.67000	0.10867	86.960	1.72	(0.10)	0.00	0	1,983.00
R186	On 21/12/2026	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R202	On 01/08/2024	Bond Future	0.00	261.28242	261.28242	0.00000	260.98989	260.98989		0.00	0.00	26,912,089.26	103	538.00
R202	On 07/11/2024	Bond Future	0.00	267.47468	267.47468	0.00000	267.17460	267.17460		0.00	0.00	0.00	0	583.00
R202	On 06/02/2025	Bond Future	0.00	268.10927	268.10927	0.00000	267.80057	267.80057		0.00	0.00	0.00	0	0.00
R202	On 08/05/2025	Bond Future	0.00	273.92575	273.92575	0.00000	273.60759	273.60759		0.00	0.00	0.00	0	0.00
R202	On 07/08/2025	Bond Future	0.00	274.45909	274.45909	0.00000	274.12976	274.12976		0.00	0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2030	On 01/08/2024	Bond Future	0.00	9.71340	92.97371	0.00000	9.79154	92.66278		7.00	0.00	38,119,221.10	410	98,320.00
R2030	On 01/08/2024	Bond Future	10.21 Call	2,067.63000	2.06763	0.00000	1,812.78000	1.81278	2,067.630	7.69	0.87	0.00	0	600.00
R2030	On 01/08/2024	Bond Future	10.71 Call	3,884.23000	3.88423	0.00000	3,583.56000	3.58356	3,884.230	8.42	0.98	0.00	0	600.00
R2030	On 01/08/2024	Bond Future	11.31 Put	0.79000	0.00079	0.00000	1.67000	0.00167	0.790	9.24	0.00	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	0.00	9.76534	95.15245	0.00000	9.84853	94.83392		6.64	0.00	35,967,626.10	378	66,012.00
R2030	On 07/11/2024	Bond Future	10.21 Call	2,484.24000	2.48424	0.00000	2,277.91000	2.27791	2,484.240	6.91	0.68	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	10.71 Call	3,925.87000	3.92587	0.00000	3,671.64000	3.67164	3,925.870	7.29	0.82	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	11.91 Put	56.04000	0.05604	0.00000	68.53000	0.06853	56.040	8.14	(0.03)	0.00	0	600.00
R2030	On 06/02/2025	Bond Future	0.00	9.82316	93.20189	0.00000	9.91177	92.87569		6.61	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	0.00	9.90076	95.20092	0.00000	9.99544	94.86672		6.30	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	10.31 Call	3,015.29000	3.01529	0.00000	2,817.93000	2.81793	3,015.290	6.49	0.61	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	10.69 Call	3,924.72000	3.92472	0.00000	3,699.75000	3.69975	3,924.720	6.75	0.69	0.00	0	2,280.00
R2030	On 08/05/2025	Bond Future	11.86 Put	481.25000	0.48125	0.00000	532.42000	0.53242	481.250	7.57	(0.14)	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	12.28 Put	319.71000	0.31971	0.00000	356.32000	0.35632	319.710	7.67	(0.10)	0.00	0	2,280.00
R2030	On 07/08/2025	Bond Future	0.00	9.99496	93.20525	0.00000	10.09652	92.86293		6.19	0.00	0.00	0	0.00
R2030	On 07/08/2025	Bond Future	10.48 Call	3,381.93000	3.38193	0.00000	3,177.91000	3.17791	3,381.930	6.51	0.62	0.00	0	1,054.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
R2030	On 07/08/2025	Bond Future	12.12	Put	612.20000	0.61220	0.00000	669.56000	0.66956	612.200	7.54	(0.16)	0.00	0	1,054.00
R2030	On 31/01/2030	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2032	On 01/08/2024	Bond Future	0.00		10.44326	91.50049	0.00000	10.51668	91.14930		8.67	0.00	16,470,088.20	180	69,400.00
R2032	On 01/08/2024	Bond Future	10.95	Put	190.73000	0.19073	0.00000	265.13000	0.26513	190.730	10.62	(0.15)	0.00	0	11,000.00
R2032	On 01/08/2024	Bond Future	11.11	Call	3,239.26000	3.23926	0.00000	2,938.29000	2.93829	3,239.260	11.02	0.90	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	11.50	Call	4,917.38000	4.91738	0.00000	4,583.49000	4.58349	4,917.380	11.93	0.97	0.00	0	120.00
R2032	On 01/08/2024	Bond Future	11.61	Call	5,396.02000	5.39602	0.00000	5,057.37000	5.05737	5,396.020	12.17	0.98	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	11.66	Put	17.60000	0.01760	0.00000	28.41000	0.02841	17.600	12.28	(0.02)	0.00	0	100.00
R2032	On 01/08/2024	Bond Future	12.31	Put	1.63000	0.00163	0.00000	3.01000	0.00301	1.630	13.57	0.00	0.00	0	600.00
R2032	On 01/08/2024	Bond Future	12.54	Put	0.46000	0.00046	0.00000	0.92000	0.00092	0.460	13.57	0.00	0.00	0	11,000.00
R2032	On 07/11/2024	Bond Future	0.00		10.52505	89.47732	0.00000	10.60232	89.11761		8.76	0.00	0.00	0	98,867.00
R2032	On 07/11/2024	Bond Future	11.11	Call	3,564.76000	3.56476	0.00000	3,318.00000	3.31800	3,564.760	9.62	0.72	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.61	Call	5,336.16000	5.33616	0.00000	5,042.92000	5.04292	5,336.160	10.16	0.84	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.64	Call	5,447.90000	5.44790	0.00000	5,152.46000	5.15246	5,447.900	10.20	0.85	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	12.95	Put	45.20000	0.04520	0.00000	54.90000	0.05490	45.200	10.86	(0.02)	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	13.36	Put	17.71000	0.01771	0.00000	22.03000	0.02203	17.710	10.86	(0.01)	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00		10.61012	91.41378	0.00000	10.69135	91.04556		8.49	0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	0.00		10.70432	89.20796	0.00000	10.78986	88.83091		8.78	0.00	0.00	0	0.00
R2032	On 07/08/2025	Bond Future	0.00		10.81023	91.09505	0.00000	10.90042	90.70906		8.68	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2035	On 01/08/2024	Bond Future	0.00		11.06011	90.40078	0.00000	11.11344	90.10471		10.47	0.00	181,886,369.36	2,012	36,161.00
R2035	On 01/08/2024	Bond Future	11.65	Put	116.48000	0.11648	0.00000	159.64000	0.15964	116.480	11.41	(0.10)	0.00	0	9,500.00
R2035	On 01/08/2024	Bond Future	12.20	Call	6,044.68000	6.04468	0.00000	5,754.24000	5.75424	6,044.680	12.18	0.99	0.00	0	5,100.00
R2035	On 01/08/2024	Bond Future	13.05	Put	0.08000	0.00008	0.00000	0.18000	0.00018	0.080	13.27	0.00	0.00	0	7,500.00
R2035	On 01/08/2024	Bond Future	13.08	Put	0.07000	0.00007	0.00000	0.14000	0.00014	0.070	13.27	0.00	0.00	0	8,650.00
R2035	On 01/08/2024	Bond Future	13.20	Put	0.03000	0.00003	0.00000	0.06000	0.00006	0.030	13.27	0.00	0.00	0	8,000.00
R2035	On 07/11/2024	Bond Future	0.00		11.15505	88.00427	0.00000	11.21078	87.70102		10.79	0.00	0.00	0	105,366.00
R2035	On 07/11/2024	Bond Future	12.20	Call	6,061.30000	6.06130	0.00000	5,820.10000	5.82010	6,061.300	12.41	0.82	0.00	0	1,000.00
R2035	On 07/11/2024	Bond Future	13.23	Put	140.01000	0.14001	0.00000	158.38000	0.15838	140.010	13.46	(0.05)	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	0.00		11.25371	89.90919	0.00000	11.31196	89.59860		10.61	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	0.00		11.35367	87.32208	0.00000	11.41453	87.00397		11.17	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	11.46	Call	3,877.17000	3.87717	0.00000	3,711.93000	3.71193	3,877.170	11.38	0.55	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	12.70	Put	1,407.88000	1.40788	0.00000	1,486.93000	1.48693	1,407.880	12.69	(0.23)	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35	Put	876.35000	0.87635	0.00000	929.89000	0.92989	876.350	13.27	(0.15)	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00		11.46425	89.16979	0.00000	11.52795	88.84393		11.15	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	0.00		11.45307	80.77088	0.00000	11.49675	80.52572		12.09	0.00	1,107,934,160.96	13,717	112,799.00
R2037	On 01/08/2024	Bond Future	12.11	Call	3,668.66000	3.66866	0.00000	3,454.01000	3.45401	3,668.660	13.11	0.92	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17	Put	0.51000	0.00051	0.00000	0.91000	0.00091	0.510	14.82	0.00	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82	Put	0.01000	0.00001	0.00000	0.02000	0.00002	0.010	15.34	0.00	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00		11.54998	82.66368	0.00000	11.59549	82.41249		11.88	0.00	0.00	0	80,891.00
R2037	On 06/02/2025	Bond Future	0.00		11.64869	80.19202	0.00000	11.69612	79.93469		12.34	0.00	0.00	0	0.00
R2037	On 08/05/2025	Bond Future	0.00		11.75963	81.91141	0.00000	11.80910	81.64776		12.42	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	12.55	Call	6,234.62000	6.23462	0.00000	6,061.29000	6.06129	6,234.620	13.34	0.68	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	8,961.97000	8.96197	0.00000	8,758.43000	8.75843	8,961.970	14.23	0.79	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	9,149.42000	9.14942	0.00000	8,944.23000	8.94423	9,149.420	14.29	0.80	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		11.88194	79.38294	0.00000	11.93363	79.11280		13.17	0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
R2037	On 31/01/2037		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00	
R2040	On 06/10/2015		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	100.00000	0.00	0.00	0.00	0	0.00	
R2040	On 01/08/2024		Bond Future	0.00	11.69860	81.04221	0.00000	11.73224	80.83989	12.90	0.00	0.00	0	16,915.00	
R2040	On 01/08/2024		Bond Future	12.28 Call	3,524.83000	3.52483	0.00000	3,356.57000	3.35657	3,524.830	13.85	0.90	0.00	0	680.00
R2040	On 01/08/2024		Bond Future	12.88 Put	9.19000	0.00919	0.00000	13.25000	0.01325	9.190	14.92	(0.01)	0.00	0	680.00
R2040	On 01/08/2024		Bond Future	12.95 Call	7,037.75000	7.03775	0.00000	6,838.48000	6.83848	7,037.750	15.04	0.99	0.00	0	7,500.00
R2040	On 01/08/2024		Bond Future	13.48 Put	0.43000	0.00043	0.00000	0.72000	0.00072	0.430	15.94	0.00	0.00	0	680.00
R2040	On 07/11/2024		Bond Future	0.00	11.79782	82.94132	0.00000	11.83282	82.73403	12.69	0.00	1,658,826.40	20	106,684.00	
R2040	On 07/11/2024		Bond Future	12.10 Call	3,469.16000	3.46916	0.00000	3,350.76000	3.35076	3,469.160	13.26	0.63	0.00	0	640.00
R2040	On 07/11/2024		Bond Future	12.60 Put	931.38000	0.93138	0.00000	988.63000	0.98863	931.380	14.08	(0.23)	0.00	0	640.00
R2040	On 07/11/2024		Bond Future	13.15 Put	467.75000	0.46775	0.00000	501.09000	0.50109	467.750	14.95	(0.13)	0.00	0	640.00
R2040	On 06/02/2025		Bond Future	0.00	11.89829	80.22500	0.00000	11.93474	80.01253	13.24	0.00	0.00	0	14.00	
R2040	On 08/05/2025		Bond Future	0.00	12.00987	81.94494	0.00000	12.04786	81.72708	13.36	0.00	0.00	0	3,900.00	
R2040	On 08/05/2025		Bond Future	12.75 Call	6,499.25000	6.49925	0.00000	6,359.00000	6.35900	6,499.250	14.29	0.68	0.00	0	15,000.00
R2040	On 08/05/2025		Bond Future	13.43 Call	9,092.33000	9.09233	0.00000	8,928.71000	8.92871	9,092.330	15.16	0.78	0.00	0	7,500.00
R2040	On 08/05/2025		Bond Future	13.50 Call	9,366.75000	9.36675	0.00000	9,201.12000	9.20112	9,366.750	15.25	0.79	0.00	0	7,500.00
R2040	On 07/08/2025		Bond Future	0.00	12.13208	79.16629	0.00000	12.17176	78.94284	14.24	0.00	0.00	0	0.00	
R2040	On 31/01/2040		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00	
R2044	On 01/08/2024		Bond Future	0.00	11.78776	77.13504	0.00000	11.79098	77.11530	13.75	0.00	0.00	0	99,564.00	
R2044	On 01/08/2024		Bond Future	13.00 Put	8.94000	0.00894	0.00000	10.85000	0.01085	8.940	16.12	(0.01)	0.00	0	5,000.00
R2044	On 01/08/2024		Bond Future	13.25 Put	2.66000	0.00266	0.00000	3.38000	0.00338	2.660	16.58	0.00	0.00	0	15,000.00
R2044	On 07/11/2024		Bond Future	0.00	11.88335	78.94254	0.00000	11.88672	78.92218	13.55	0.00	2,605,103.82	33	36,240.00	
R2044	On 07/11/2024		Bond Future	12.50 Put	1,143.17000	1.14317	0.00000	1,157.79000	1.15779	1,143.170	14.42	(0.27)	0.00	0	11,405.00
R2044	On 06/02/2025		Bond Future	0.00	11.97972	76.26505	0.00000	11.98334	76.24349	14.18	0.00	0.00	0	0.00	
R2044	On 06/02/2025		Bond Future	12.00 Call	3,336.76000	3.33676	0.00000	3,333.15000	3.33315	3,336.760	14.18	0.53	0.00	0	449.00
R2044	On 06/02/2025		Bond Future	12.50 Call	5,098.63000	5.09863	0.00000	5,091.97000	5.09197	5,098.630	14.96	0.66	0.00	0	449.00
R2044	On 06/02/2025		Bond Future	13.75 Put	726.77000	0.72677	0.00000	734.88000	0.73488	726.770	16.95	(0.14)	0.00	0	449.00
R2044	On 08/05/2025		Bond Future	0.00	12.08611	77.89997	0.00000	12.08999	77.87721	14.31	0.00	0.00	0	0.00	
R2044	On 07/08/2025		Bond Future	0.00	12.20213	75.16096	0.00000	12.20631	75.13684	15.29	0.00	0.00	0	0.00	
R2044	On 31/01/2044		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00	
R2048	On 01/08/2024		Bond Future	0.00	11.67502	80.44327	0.00000	11.69796	80.29755	13.52	0.00	0.00	0	45,902.00	
R2048	On 07/11/2024		Bond Future	0.00	11.76771	77.87697	0.00000	11.79156	77.72759	14.08	0.00	233,630.91	3	222,124.00	
R2048	On 06/02/2025		Bond Future	0.00	11.86174	79.56262	0.00000	11.88658	79.40928	13.94	0.00	0.00	0	10,000.00	
R2048	On 08/05/2025		Bond Future	0.00	11.95541	76.81695	0.00000	11.98126	76.65957	14.64	0.00	0.00	0	0.00	
R2048	On 07/08/2025		Bond Future	0.00	12.05669	78.44192	0.00000	12.08364	78.28033	14.54	0.00	0.00	0	0.00	
R2048	On 28/02/2048		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00	
R2053	On 01/08/2024		Bond Future	0.00	11.68096	103.57022	0.00000	11.69395	103.46383	13.62	0.00	0.00	0	0.00	
R2053	On 07/11/2024		Bond Future	0.00	11.77427	100.12497	0.00000	11.78780	100.01583	14.20	0.00	0.00	0	3,638.00	
R2053	On 06/02/2025		Bond Future	0.00	11.86644	102.29166	0.00000	11.88058	102.17927	14.05	0.00	0.00	0	0.00	
R2053	On 08/05/2025		Bond Future	0.00	11.96390	98.61385	0.00000	11.97869	98.49809	14.57	0.00	0.00	0	0.00	
R2053	On 07/08/2025		Bond Future	0.00	12.06766	100.69841	0.00000	12.08316	100.57904	14.19	0.00	0.00	0	0.00	
R2053	On 31/03/2053		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00	
R209	On 01/08/2024		Bond Future	0.00	11.16945	70.53964	0.00000	11.21253	70.32603	11.90	0.00	0.00	0	7,969.00	
R209	On 07/11/2024		Bond Future	0.00	11.25631	69.03550	0.00000	11.30111	68.81674	12.24	0.00	0.00	0	8,311.00	
R209	On 06/02/2025		Bond Future	0.00	11.34347	70.52964	0.00000	11.39006	70.30550	12.09	0.00	0.00	0	0.00	
R209	On 08/05/2025		Bond Future	0.00	11.43687	68.88595	0.00000	11.48535	68.65635	12.73	0.00	0.00	0	0.00	
R209	On 07/08/2025		Bond Future	0.00	11.53793	70.34328	0.00000	11.58843	70.10799	12.82	0.00	0.00	0	0.00	
R209	On 31/03/2036		Price Contribution	0.00	6.25000	93.75000	0.00000	6.25000	93.75000	0.00	0.00	0.00	0	0.00	

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest	
R209/R157	On 31/03/2036		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R186	On 31/03/2036		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R204	On 31/03/2036		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R208	On 31/03/2036		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R210	On 01/08/2024		Bond Future	0.00	238.05357	238.05357	0.00000	237.90740	237.90740		0.00	0.00	0.00	0	1,254.00
R210	On 07/11/2024		Bond Future	0.00	240.35602	240.35602	0.00000	240.20582	240.20582		0.00	0.00	0.00	0	192.00
R210	On 06/02/2025		Bond Future	0.00	245.61616	245.61616	0.00000	245.46053	245.46053		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025		Bond Future	0.00	247.53366	247.53366	0.00000	247.37115	247.37115		0.00	0.00	0.00	0	0.00
R210	On 07/08/2025		Bond Future	0.00	252.83307	252.83307	0.00000	252.66445	252.66445		0.00	0.00	0.00	0	0.00
R210	On 31/03/2028		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R213	On 01/08/2024		Bond Future	0.00	10.15004	88.17965	0.00000	10.20788	87.93359		7.99	0.00	483,136,302.35	5,479	24,517.00
R213	On 07/11/2024		Bond Future	0.00	10.22396	86.68495	0.00000	10.28506	86.43286		7.94	0.00	0.00	0	71,852.00
R213	On 06/02/2025		Bond Future	0.00	10.30459	88.56140	0.00000	10.36917	88.30312		7.58	0.00	0.00	0	0.00
R213	On 08/05/2025		Bond Future	0.00	10.38812	86.89991	0.00000	10.45642	86.63524		7.84	0.00	0.00	0	0.00
R213	On 07/08/2025		Bond Future	0.00	10.48489	88.73961	0.00000	10.55733	88.46835		7.61	0.00	0.00	0	0.00
R213	On 28/02/2031		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R213/R186	On 28/02/2031		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214	On 01/08/2024		Bond Future	0.00	11.58453	65.70278	0.00000	11.60235	65.61096		13.41	0.00	0.00	0	8,333.00
R214	On 07/11/2024		Bond Future	0.00	11.67529	63.93572	0.00000	11.69380	63.84154		13.90	0.00	0.00	0	13,758.00
R214	On 06/02/2025		Bond Future	0.00	11.76746	65.31966	0.00000	11.78673	65.22288		13.76	0.00	0.00	0	0.00
R214	On 06/02/2025		Bond Future	11.75 Call	2,683.14000	2.68314	0.00000	2,639.94000	2.63994	2,683.140	13.76	0.52	0.00	0	554.00
R214	On 06/02/2025		Bond Future	12.25 Call	4,156.45000	4.15645	0.00000	4,100.03000	4.10003	4,156.450	14.52	0.65	0.00	0	554.00
R214	On 06/02/2025		Bond Future	13.63 Put	542.58000	0.54258	0.00000	558.88000	0.55888	542.580	16.64	(0.13)	0.00	0	554.00
R214	On 08/05/2025		Bond Future	0.00	11.85951	63.41351	0.00000	11.87957	63.31400		14.63	0.00	0.00	0	0.00
R214	On 07/08/2025		Bond Future	0.00	11.95910	64.75532	0.00000	11.98001	64.65300		14.78	0.00	0.00	0	0.00
R214	On 28/02/2041		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214/R209	On 28/02/2041		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
Total for Derivatives :											2,038,760,823.45	23,668	1,769,988.00		
Grand Total:											2,038,760,823.45	23,668	1,769,988.00		